

## Course Descriptions None 2019-2020

Course Title Options and Futures  
 Course Code EBC2053  
 ECTS Credits 6,5  
 Assessment None

| Period | Start     | End      | Mon | Tue | Wed | Thu | Fri |
|--------|-----------|----------|-----|-----|-----|-----|-----|
| 5      | 14-4-2020 | 5-6-2020 | X/E |     |     | X/E |     |

Level Intermediate  
 Coordinator Paulo Rodrigues For more information:p.rodrigues@maastrichtuniversity.nl  
 Language of instruction English  
 Goals This course offers an introduction to options, forward and futures contracts, the organisation of their markets, their properties, the determination of their price and their use in trading strategies.  
 Description The basic valuation models such as the binominal Option Pricing Model and the Black and Scholes Model will be presented and discussed. Investment and hedging strategies, involving stock indices, currencies and interest rates with these new financial instruments will be studied in detail.  
 Literature J.C. Hull, Fundamentals of Futures and Options Markets, 2008, Prentice Hall, 6th edition  
 Prerequisites Second-year finance course.  
 Students should be familiar with risk and return and asset pricing concepts.  
 Exchange students need to have taken at least one introductory finance course

Teaching methods PBL / Presentation / Assignment / Groupwork  
 Assessment methods Participation / Written Exam

Evaluation in previous academic year For the complete evaluation of this course please click <http://iwio-sbe.maastrichtuniversity.nl/rapporten.asp?referrer=codeUM>

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| This course belongs to the following programme / specialisation      | Bachelor Economics and Business Economics - Economics                               | Year 3 International Business Economics Elective(s) |
|  | Bachelor Economics and Business Economics - Emerging Markets                        | Year 3 Elective Course(s)                           |
|  | Bachelor Economics and Business Economics - Economics and Management of Information | Year 2+3 Elective Course(s)                         |
|  | Bachelor Economics and Business Economics - International Business Economics        | Year 3 Business Elec(s) - Maj Inf Mgmt              |
|  | Bachelor Economics and Business Economics - International Business Economics        | Year 3 Business Elec(s) - Maj Macro                 |
|  | Bachelor Economics and Business Economics - International Business Economics        | Year 3 Business Elec(s) - Maj Micro                 |
|  | Bachelor Economics and Business Economics - International Business Economics        | Year 3 Core Course(s) - Maj Finance                 |
|  | Bachelor Econometrics and Operations Research                                       | Year 3 Elective Course(s)                           |
|  | Bachelor International Business - Emerging Markets                                  | Year 3 Elective Course(s)                           |
|  | Bachelor International Business   | Year 3 Business Elec(s) - Maj Accounting            |
|  | Bachelor International Business   | Year 3 Business Elec(s) - Maj Inf Mgmt              |
|  | Bachelor International Business   | Year 3 Business Elec(s) - Maj Marketing             |
|  | Bachelor International Business   | Year 3 Business Elec(s) - Maj Org                   |
|  | Bachelor International Business   | Year 3 Business Elec(s) - Maj SCM                   |
|  | Bachelor International Business   | Year 3 Business Elec(s) - Maj Strategy              |
|  | Bachelor International Business   | Year 3 Core Course(s) - Maj Finance                 |
|  | SBE Exchange Bachelor   | Bachelor Exchange Courses                           |
|  | SBE Exchange Master   | Bachelor Exchange Courses                           |
|  | SBE Non Degree Courses  | Bachelor Courses                                    |
|  | Pre-master International Business specialisation Strategic Corporate Finance        | Disciplinary Course(s)                              |
| Pre-master International Business specialisation Sustainable Finance | Disciplinary Course(s)  |   |